

# FACTSHEET - AS OF 09-May-2025

## Solactive United States ESG 25 Index TR

### DESCRIPTION

Representation of the largest 25 US securities that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Total Return Index in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0L3N	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	SOUESGT Index / .SOUESGT	Last Price	4645.16
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 27.02.2015
Index Members	25		

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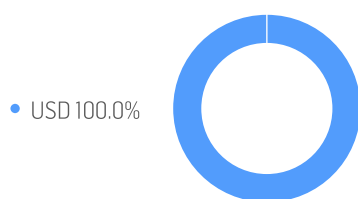
## Solactive United States ESG 25 Index TR

### STATISTICS

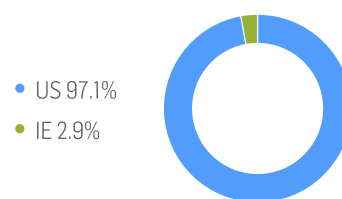
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.16%	-4.85%	-7.34%	10.26%	-6.35%	364.52%
Performance (p.a.)						16.26%
Volatility (p.a.)	49.39%	39.40%	30.97%	26.16%	35.30%	20.71%
High	4645.16	5072.04	5155.55	5155.55	5089.87	5155.55
Low	4082.60	3918.13	3918.13	3918.13	3918.13	898.81
Sharpe Ratio*	1.63	-0.57	-0.60	0.23	-0.60	0.58
Max. Drawdown	-7.57%	-22.75%	-24.00%	-24.00%	-23.02%	-30.44%
VaR 95 \ 99				-43.3% \ -68.6%		-32.1% \ -59.2%
CVaR 95 \ 99				-62.0% \ -94.5%		-49.5% \ -81.5%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	22.66%
NVIDIA CORP	NVDA UW Equity	US	USD	18.48%
APPLE INC	AAPL UW Equity	US	USD	17.85%
TESLA INC	TSLA UW Equity	US	USD	5.87%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.29%
NETFLIX INC	NFLX UW Equity	US	USD	3.35%
HOME DEPOT INC	HD UN Equity	US	USD	2.54%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.93%
SALESFORCE INC	CRM UN Equity	US	USD	1.80%
ORACLE CORP	ORCL UN Equity	US	USD	1.71%

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